

# Moody's Self-Liquidity Worksheet

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| <b>Institution Name:</b>                        | Mississippi State University               |
| <b>Date of reported information (mm/dd/yy):</b> | 3/31/17                                    |
| <b>Name of person completing this form:</b>     | Betty Gentry                               |
| <b>Title:</b>                                   | Assistant Controller for Treasury Services |
| <b>Phone Number/Email:</b>                      | 662-325-1931 bentry@controller.msstate.edu |

| ASSETS   | Amount (\$000)     | Discount %         | Discounted (\$000) |
|--|--------------------|--------------------|--------------------|
| <b>DAILY LIQUIDITY - only include investments which can be liquidated on a same day basis; should not include securities held by third party LP or LLCs</b>                        |                    |                    |                    |
| <b>Money Market Funds:</b> SEC 2a-7 compliant and meeting Moody's criteria for Aaa-mf rating   | 2,582,195          | 0%                 | 2,582,195          |
| <b>Checking and deposit accounts</b> at P-1 rated bank   | 121,012,402        | 0%                 | 121,012,402        |
| <b>Repurchase Agreements:</b> Overnight and collateralized by Treasuries/Agencies; P-1 rated counterparty  | 0                  | 10%                | 0                  |
| <b>US Treasuries &amp; Agencies</b> with less than 3-year maturity which have daily liquidity; <i>these amounts should exclude any amounts used in securities lending programs</i> | 18,518,817         | 10%                | 16,666,935         |
| <b>US Treasuries &amp; Agencies</b> with 3-year or longer maturity which have daily liquidity; <i>these amounts should exclude any amounts used in securities lending programs</i> | 43,645,402         | 15%                | 37,098,591         |
| <b>Other</b>   |                    | Moody's determined | 0                  |
| <b>Subtotal</b>  | <b>185,758,816</b> |                    | <b>177,360,124</b> |

|  |                   |                    |          |
|--|-------------------|--------------------|----------|
| <b>WEEKLY LIQUIDITY - should not include securities held by third party LP or LLCs</b> |                   |                    |          |
| <b>Money Market Funds:</b> SEC 2a-7 compliant, not meeting criteria for Aaa-mf rating  | 0                 | 10%                | 0        |
| <b>Fixed Income:</b> P-1 Rated Commercial Paper  |                   | 33%                | 0        |
| <b>Fixed Income:</b> Publicly Traded Fixed Income Securities rated at least Aa3        |                   | 33%                | 0        |
| <b>Fixed Income:</b> Publicly Traded Fixed Income Securities rated below Aa3           |                   | 66%                | 0        |
| <b>Fixed Income:</b> SEC Registered Bond Funds   |                   | Moody's determined | 0        |
| <b>Fixed Income:</b> Other Bond Funds  | 8,410,539         | Moody's determined | 0        |
| <b>Equities:</b> Exchange Traded Equity (ownership of shares of stock)                 |                   | 66%                | 0        |
| <b>Equities:</b> Equity Funds  |                   | Moody's determined | 0        |
| <b>State-Managed Investment Funds</b> with weekly liquidity                            |                   | Moody's determined | 0        |
| <b>Other</b>   | 19,114,775        | Moody's determined | 0        |
| <b>Subtotal</b>  | <b>27,525,314</b> |                    | <b>0</b> |

| DAILY AND WEEKLY LIQUIDITY |                    |  |                    |
|----------------------------|--------------------|--|--------------------|
| <b>Total</b>               | <b>213,284,130</b> |  | <b>177,360,124</b> |

| BACKUP BANK FACILITIES   |                          |   |   |
|--|--------------------------|---|---|
| Bank facilities (excluding standby bond purchase agreements and letters of credit)                               | Amount (\$000)           |   |   |
| Combined committed amount under bank facilities, provided by P-1 rated banks, that have been reviewed by Moody's | 0                        |   |   |
| Combined amount drawn as of reporting date   | 0                        |   |   |
| Remaining available amount   | 0                        |   |   |
| Name of Bank Provider  | Committed Amount (\$000) | Amount Drawn as of Reporting Date (\$000) | Expiration Date of Bank Facility (mm/dd/yy) |
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